

**EXHIBIT 77**

ASCOT PARTNERS LP

450 PARK AVENUE #3201  
NEW YORK NY 10022

1/31/07 1

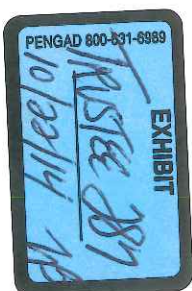
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BALANCE FORWARD

.20

1/02	MERCK & CO	DIV	235,894.50
1/02	DIV 12/08/06 1/02/07	DIV	143,839.80
1/02	PEPSICO INC	DIV	118,876.76
1/02	DIV 12/08/06 1/02/07	DIV	63,206.72
1/03	WAL-MART STORES INC	DIV	
1/03	DIV 12/15/06 1/02/07	DIV	
1/04	HEWLETT PACKARD CO	DIV	
1/04	DIV 12/13/06 1/03/07	DIV	
1/04	TRANS TO 1FR07030	CW	18,500,000.00
1/04	TRANS TO 1G032130	CW	26,500,000.00
	UNITED PARCEL SVC INC	DIV	119,959.92
	CLASS B		
1/05	DIV 11/27/06 1/04/07	DIV	43,285.13
1/09	SCHLUMBERGER LTD	DIV	7.13
1/09	DIV 12/06/06 1/05/07	DIV	
	FIDELITY SPARTAN		
1/09	U S TREASURY MONEY MARKET		
	DIV 01/09/07		
1/09	FIDELITY SPARTAN	1	5,067.00
	U S TREASURY MONEY MARKET		
1/09	U S TREASURY BILL		
	DUE 3/29/2007		
	3/29/2007		
	115,600,000 11111	98.918	114,349,208.00

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1/09	70,250,000	11739	U S TREASURY BILL	98.721	69,351,502.50	
			DUE 4/12/2007			
1/09	2,779	12530	FIDELITY SPARTAN	1	2,779.00	
			U S TREASURY MONEY MARKET			
1/10			ALTRIA GROUP INC	DIV		141,646.30
			DIV 12/27/06 1/10/07			
1/12			THE WALT DISNEY CO	DIV		187,123.75
			DIV 12/15/06 1/12/07			
1/25			GENERAL ELECTRIC CO	DIV		481,488.56
			DIV 12/26/06 1/25/07			
1/29			FIDELITY SPARTAN	DIV		7.09
			U S TREASURY MONEY MARKET			
1/29			DIV 01/29/07			
		2,779 15014	FIDELITY SPARTAN	1		2,779.00
			U S TREASURY MONEY MARKET			
1/29			DUE 02/01/2007			
		115,525,000 15196	U S TREASURY BILL	99.924		115,437,201.00
			DUE 02/01/2007			
1/29			U S TREASURY BILL	99.833		115,332,073.25
			DUE 02/08/2007			
1/29			U S TREASURY BILL	99.736		115,220,014.00
			DUE 2/15/2007			

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1/29	115,525,000	15739	U S TREASURY BILL DUE 2/22/2007	99.637		115,105,644.25
1/29	117,175,000	15921	U S TREASURY BILL DUE 5/17/2007	98.503	115,420,890.25	
1/29	117,175,000	16103	U S TREASURY BILL DUE 5/24/2007	98.406	115,307,230.50	
1/29	117,175,000	16285	U S TREASURY BILL DUE 05/31/2007	98.312	115,197,086.00	
1/29	117,175,000	16467	U S TREASURY BILL DUE 06/07/2007	98.216	115,084,598.00	
1/29	75,000	16649	U S TREASURY BILL DUE 06/07/2007	98.216	73,662.00	
1/29	14,252	16780	FIDELITY SPARTAN U S TREASURY MONEY MARKET DIV 01/31/07	1	14,252.00	3.65
1/31	14,252	17455	FIDELITY SPARTAN U S TREASURY MONEY MARKET	1		14,252.00

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450 PARK AVENUE #3201  
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1/31	1,550,000	22209	U S TREASURY BILL	99.020	1,534,810.00
			DUE 4/12/2007		
1/31	14,767	24116	FIDELITY SPARTAN	1	14,767.00
			U S TREASURY MONEY MARKET		

NEW BALANCE

.76

14,767	SECURITY POSITIONS	MKT PRICE
	FIDELITY SPARTAN	1
115,525,000	U S TREASURY MONEY MARKET	
	DUE 3/01/2007	99.605
115,525,000	U S TREASURY BILL	
	DUE 3/01/2007	99.507
115,525,000	U S TREASURY BILL	
	DUE 3/08/2007	99.409
115,525,000	U S TREASURY BILL	
	DUE 3/15/2007	99.313
115,525,000	U S TREASURY BILL	
	DUE 3/22/2007	99.116
115,600,000	U S TREASURY BILL	
	DUE 4/05/2007	

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187,325,000	U S TREASURY BILL DUE 4/12/2007	99.020
115,525,000	U S TREASURY BILL DUE 4/19/2007	98.923
115,525,000	U S TREASURY BILL DUE 4/26/2007	98.824
115,525,000	U S TREASURY BILL DUE 5/3/2007	98.727
115,525,000	U S TREASURY BILL DUE 5/10/2007	98.633
117,175,000	U S TREASURY BILL DUE 5/17/2007	98.537
117,175,000	U S TREASURY BILL DUE 5/24/2007	98.440
117,175,000	U S TREASURY BILL DUE 05/31/2007	98.343
117,250,000	U S TREASURY BILL DUE 06/07/2007	98.250

MARKET VALUE OF SECURITIES  
LONG SHORT  
1,677,366,503.25

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YEAR-TO-DATE SUMMARY

DIVIDENDS	1,535,339.31
GROSS PROCEEDS FROM SALES	575,444,140.50

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